SONG TIAN

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EDUCATION

New York University – Courant Institute of Mathematical Sciences **New York, NY**
Master of Science in Mathematics of Finance *September 2019 – January 2020*

- **Relevant Coursework:** Quantitative Portfolio Theory, Interest Rate Derivatives and One-factor Models, Monte Carlo and Finite Difference Methods, Fixed Income and Currency Derivatives, Black-Scholes Formula and Applications to Stochastic Processes

Sun Yat-Sen University **Guangzhou, China**
Bachelor of Science in Mathematics & Applied Mathematics *September 2015 – July 2019*

- **Cumulative GPA:** 4.0/4.0
- **Honors:** University Scholarship for Outstanding Students (3 years), KPMG Elite Program
- **Relevant Coursework:** Mathematical Analysis (Calculus), Functional Analysis, Complex Analysis, Linear Algebra, Matrix Analysis, Ordinary & Partial Differential Equations, Numerical Analysis, Abstract Algebra, Theory of Probability, Mathematical Statistics, Numerical Statistics, Data Structure & Algorithms, Artificial Intelligence & Neural Network

EXPERIENCE

Sun Yat-Sen University **Guangzhou, China**
Research Assistant – Department of Finance *June 2018 – June 2019*

- Built the Systematic Risk Contribution Index by using Lagrange Multiplier and KKT conditions and collected the data of counterparty debt of 12 European countries using Python
- Completed the index computation and contagious path simulation of European Debt Crisis using MATLAB

Nine Courser Asset Management **Guangzhou, China**
Quantitative Summer Analyst *July 2018 – September 2018*

- Built a Post-Earnings Announcement Drift Factor to increase the back-tested annual return rate and SHARPE ratio and decrease maximum drawdown of the company's stock selection strategy
- Optimized the factor selection strategy with feature selection through adopting the false discovery rate, false positive rate, k-best and through training Random Forest, xgBoost, LASSO, SVM, KNN, and RNN
- Implemented and tested the risk parity, equal weight, mean variance, maximum diversification, and industry rotation strategies on the China A-Shares market

KPMG **Guangzhou, China**
Audit Intern *January 2018 – March 2018*

- Prepared cash flow statements of 3 companies across industries by verifying the company's balance sheets and source documents and calculating depreciation and amortization of operating facilities and vehicles
- Verified the clients' inventory and bank conciliation statements through phone calls and on-site inspections

Wanlian Securities **Guangzhou, China**
Debt Capital Markets Summer Analyst *July 2016 – September 2016*

- Prepared pitchbook materials by researching into the pros and cons of the subordinate corporate bond and analyzing the previously issued bond types and sizes as well as competitors' pitchbook materials
- Performed due diligence on the three financial statements of a chemical company based in Hunan Province
- Verified the accuracy of 30+ project drafts based on regulation files of corporate bond issuance

LANGUAGES, SKILLS & INTERESTS

Languages: Mandarin (Native), Cantonese (Professional Proficiency)
Technical Skills: C++, Python, R, MATLAB, Microsoft Office Suite, SPSS, Wind (Chinese Bloomberg)
Personal Interests: Travel, Basketball, Swimming, Reading (Walden)